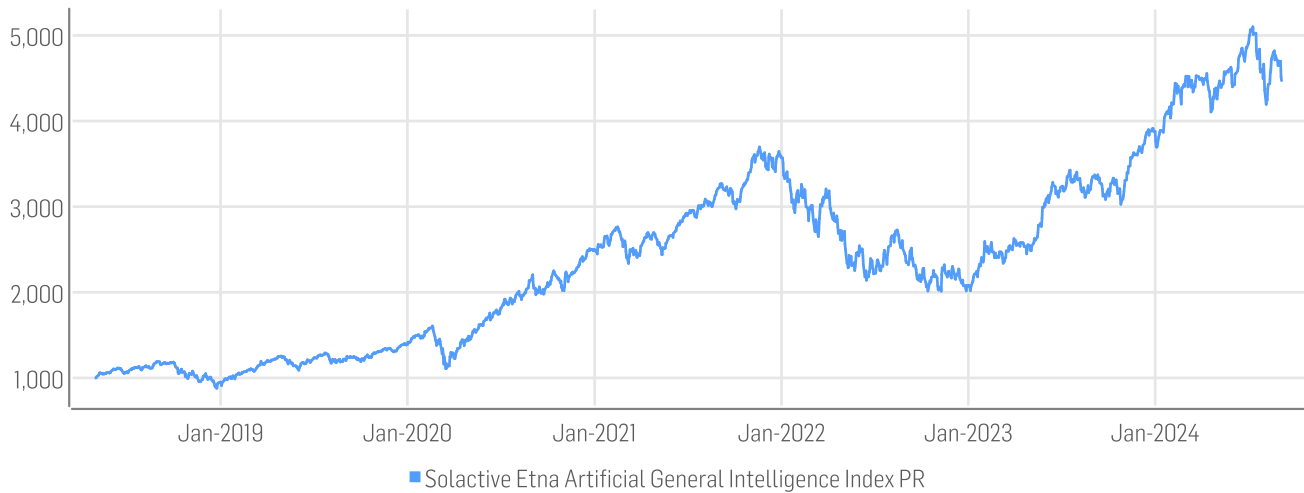


FACTSHEET - AS OF 04-Sep-2024

Solactive Etna Artificial General Intelligence Index PR

HISTORICAL PERFORMANCE



CHARACTERISTICS

ISIN / WKN	SL0HZ1	Base Value / Base Date	1000 Points / 02.05.2018
Bloomberg / Reuters	/ .SOLEAGIP	Last Price	4471.62
Index Calculator	Solactive AG	Dividends	Not included
Index Type	Price Return	Calculation	1:00 am to 10:50 pm (CET), every 15 seconds
Index Currency	USD	History	Available daily back to 02.05.2018
Index Members	40		

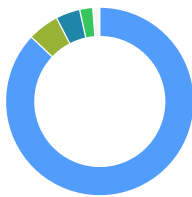
STATISTICS

USD	30D	90D	180D	360D	YTD	Since Inception
Performance	6.61%	-1.77%	0.63%	34.33%	15.29%	347.16%
Performance (p.a.)						26.63%
Volatility (p.a.)	29.16%	27.37%	24.38%	23.27%	24.43%	27.74%
High	4819.95	5100.87	5100.87	5100.87	5100.87	5100.87
Low	4194.30	4194.30	4105.18	3027.48	3693.92	880.90
Sharpe Ratio*	3.87	-0.45	-0.17	1.27	0.73	0.77
Max. Drawdown	-7.23%	-17.77%	-17.77%	-17.77%	-17.77%	-45.56%
VaR 95 \ 99				-41.6% \ -62.5%		-46.3% \ -73.1%
CVaR 95 \ 99				-56.0% \ -71.9%		-65.3% \ -97.6%

* Up to 31 December 2021, ex-post Sharpe ratios use as input for the risk free rate term the London Inter-Bank Offered rates in the respective currencies of the index and at a term equal to the observation period. From 3 January 2022 onwards, Sharpe ratios will be / are calculated using as reference risk free rate input the overnight replacement rate for these currencies, namely SONIA (for GBP), SOFR (for USD) and EURIBOR Overnight (for EUR).

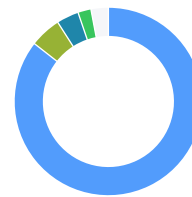
COMPOSITION BY CURRENCIES

- USD 87.0%
- TWD 5.4%
- EUR 4.2%
- KRW 2.3%
- Others 1.2%



COMPOSITION BY COUNTRIES

- US 85.6%
- TW 5.4%
- NL 3.8%
- KR 2.3%
- Others 3.0%



TOP COMPONENTS AS OF 04-Sep-2024

Company	Ticker	Country	Currency	Index Weight (%)
MICROSOFT CORP	MSFT UW Equity	US	USD	7.76%
NVIDIA CORP	NVDA UW Equity	US	USD	6.93%
APPLE INC	AAPL UW Equity	US	USD	5.87%
AMAZON.COM INC	AMZN UW Equity	US	USD	5.05%
META PLATFORMS INC	META UW Equity	US	USD	4.91%
BROADCOM INC	AVGO UW Equity	US	USD	3.50%
ALPHABET INC-CL A	GOOGL UW Equity	US	USD	3.35%
TAIWAN SEMICONDUCTOR MANUFAC	2330 TT Equity	TW	TWD	3.14%
TESLA INC	TSLA UW Equity	US	USD	2.79%
ASML HOLDING NV	ASML NA Equity	NL	EUR	2.37%

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